

### FUND OBJECTIVE

The Global X Adaptive U.S. Risk Management ETF (ONOF) seeks to provide investment results that correspond generally to the price and yield performance, before fees and expenses of the Adaptive Wealth Strategies U.S. Risk Management Index.

For informational purposes only. This document should be used to highlight some of the criteria to be used by index provider when publishing index constituents and is not comprehensive.\*

**ETF Category:**  
Core - Risk Management  
**As of 4/1/25**  
**Index Provider:**  
ADAPTIVE WEALTH STRATEGIES



### KEY FEATURES



**Risk  
Management**



**Four Signal  
Approach**



**Lessen  
Downside Risk**

### ADAPTIVE WEALTH STRATEGIES U.S. RISK MANAGEMENT INDEX

#### SELECTION

The Index dynamically allocates across two components: Solactive GBS United States 500 Index TR which intends to track the performance of the largest 500 companies from the US stock market and is based on the Solactive Global Benchmark Series, and Solactive US 1-3 Year Treasury Bond Index which represents the risk-off exposure.

- At any point in time the index will include one of the following two indices as Index Components:
  - Solactive GBS United States 500 Index TR (RIC: .US500T, ISIN: DE000SL0AE81)
  - Solactive US 1-3 Year Treasury Bond Index (RIC: .SOLUT13, ISIN: DE000SLA4B65)

#### WEIGHTING

On each Business Day, weight for Component 1 (.US500T) is determined by 4 signals, namely z-scores of 200-day Single Moving Average (SMA), CBOE Volatility Index (VIX), Moving Average Convergence Divergence (MACD) and drawdown.

- Each signal has an equal vote on market entry or market exit. On the exit side, each signal will vote 0.25 if it triggers market exit and 0 if otherwise. On the entry side, each signal will vote 0.25 if it triggers market entry and 0 if otherwise. Total entry(exit) vote is equal to sum of all signal entry(exit) votes.
- If the total entry(exit) vote is larger than or equal to 0.5, market entry(exit) is favorable, final entry(exit) vote is 1. If the total entry(exit) vote is smaller than 0.5, market entry(exit) is unfavorable, final entry(exit) vote is 0.
- The weight of .US500T is equal to final exit vote unless final entry vote is 1. The entry vote overrides the exit vote. Once a decision to enter or exit market has been made, the position will be locked for 10 days. The total weight becomes effective 3 calculation days after the day decision has been made.
- The weight of .SOLUT13 will be equal to 1 minus the weight of .US500T.



*For more information on the Index, please visit Adaptive's website.*

\*For the complete and current index methodology please refer to the index provider's website. This summary document is accurate as of the time of its publication and Global X does not guarantee that it is current at any point thereafter.

The selection of the index constituents and their weighting is made by the index provider at its sole discretion.

***Carefully consider the fund's investment objectives, risks, and charges and expenses before investing. This and other information can be found in the fund's full or summary prospectus, which may be obtained by visiting [globalxetfs.com](https://globalxetfs.com). Please read the prospectus carefully before investing.***

Investing involves risk, including the possible loss of principal. There is no guarantee that the Fund will achieve a high degree of correlation to the Underlying Index and therefore achieve its investment objective. Market disruptions and regulatory restrictions could have an adverse effect on the Fund's ability to adjust its exposure to the required levels in order to track the Underlying Index. The Fund is based on the "modern portfolio theory" approach to asset allocation, which is a framework for determining the allocation of a portfolio with the goal of achieving an intended investment outcome based on a given level of risk. This framework relies heavily on the anticipated volatilities, investment returns and correlations of particular asset classes or securities. There is no guarantee that the Underlying Index will outperform any alternative strategy that might be employed in respect of the component assets or that past volatilities and correlations of particular asset classes or securities will be indicative of future results.

Shares of ETFs are bought and sold at market price (not NAV) and are not individually redeemed from the Fund. Brokerage commissions will reduce returns. Indices are unmanaged and do not include the effect of fees, expenses or sales charges. One cannot invest directly in an index.

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